

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

LIST OF INVESTMENTS AS OF September 30, 2020 (UNAUDITED)

| Par                             | Issuer                      | YTM   | Reset / Maturity | Amortized Cost | Fair Market Value | Rating       |
|---------------------------------|-----------------------------|-------|------------------|----------------|-------------------|--------------|
| <b>Bank Deposit Instruments</b> |                             |       |                  |                |                   | <b>41.4%</b> |
| \$ 50,000,000                   | ANZ Bank                    | 0.28% | 10/1/2020        | \$ 50,000,000  | \$ 50,000,000     | A-1+         |
| 100,000,000                     | ANZ Bank                    | 0.12% | 10/1/2020        | 100,000,000    | 100,000,000       | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.30% | 10/5/2020        | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.30% | 10/13/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.25% | 11/30/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.23% | 12/1/2020        | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.22% | 12/21/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 25,000,000                      | ANZ Bank                    | 0.25% | 1/21/2021        | 25,000,000     | 25,000,000        | A-1+         |
| 50,000,000                      | ANZ Bank                    | 0.34% | 1/22/2021        | 50,000,000     | 50,000,000        | A-1+         |
| 25,000,000                      | ANZ Bank                    | 0.25% | 2/22/2021        | 25,000,000     | 25,000,000        | A-1+         |
| 150,000,000                     | COOPERATIEVE RABOBANK UA    | 0.09% | 10/1/2020        | 150,000,000    | 150,000,000       | A-1          |
| 90,000,000                      | COOPERATIEVE RABOBANK UA    | 0.08% | 10/6/2020        | 89,999,000     | 89,998,200        | A-1          |
| 30,000,000                      | COOPERATIEVE RABOBANK UA    | 0.22% | 11/16/2020       | 30,000,000     | 30,004,200        | A-1          |
| 30,000,000                      | COOPERATIEVE RABOBANK UA    | 0.23% | 12/16/2020       | 30,000,000     | 30,005,100        | A-1          |
| 50,000,000                      | COOPERATIEVE RABOBANK UA    | 0.21% | 1/29/2021        | 49,965,000     | 49,971,500        | A-1          |
| 50,000,000                      | COOPERATIEVE RABOBANK UA    | 0.17% | 2/11/2021        | 50,000,000     | 49,999,000        | A-1          |
| 50,000,000                      | COOPERATIEVE RABOBANK UA    | 0.18% | 3/11/2021        | 50,000,000     | 49,998,000        | A-1          |
| 50,000,000                      | COOPERATIEVE RABOBANK UA    | 0.20% | 3/22/2021        | 50,000,000     | 50,001,000        | A-1          |
| 100,000,000                     | DEXIA CREDIT LOCAL          | 0.14% | 10/16/2020       | 99,994,167     | 99,996,000        | A-1+         |
| 54,931,000                      | DEXIA CREDIT LOCAL          | 0.15% | 10/16/2020       | 54,927,681     | 54,928,803        | A-1+         |
| 50,000,000                      | DEXIA CREDIT LOCAL          | 0.21% | 3/22/2021        | 49,949,833     | 49,966,500        | A-1+         |
| 50,000,000                      | DEXIA CREDIT LOCAL          | 0.22% | 3/25/2021        | 49,946,528     | 49,966,000        | A-1+         |
| 50,000,000                      | DNB NOR BANK ASA NY         | 0.20% | 10/9/2020        | 50,000,000     | 50,001,000        | A-1+         |
| 50,000,000                      | DNB NOR BANK ASA NY         | 0.21% | 11/9/2020        | 50,000,000     | 50,005,500        | A-1+         |
| 50,000,000                      | DNB NOR BANK ASA NY         | 0.23% | 12/7/2020        | 50,000,000     | 50,010,000        | A-1+         |
| 100,000,000                     | DZ BANK                     | 0.07% | 10/1/2020        | 100,000,000    | 100,000,000       | A-1+         |
| 50,000,000                      | DZ BANK                     | 0.22% | 10/13/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | DZ BANK                     | 0.22% | 10/22/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | DZ BANK                     | 0.23% | 11/5/2020        | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | DZ BANK                     | 0.22% | 11/23/2020       | 50,000,000     | 50,000,000        | A-1+         |
| 25,000,000                      | DZ BANK                     | 0.17% | 12/14/2020       | 25,000,000     | 25,000,000        | A-1+         |
| 25,000,000                      | DZ BANK                     | 0.18% | 1/8/2021         | 25,000,000     | 25,000,000        | A-1+         |
| 100,000,000                     | DZ BANK                     | 0.19% | 1/21/2021        | 100,000,000    | 100,000,000       | A-1+         |
| 50,000,000                      | DZ BANK                     | 0.19% | 2/26/2021        | 50,000,000     | 50,000,000        | A-1+         |
| 50,000,000                      | MUFG BANK LTD/NY            | 0.24% | 10/28/2020       | 50,000,000     | 50,006,500        | A-1          |
| 50,000,000                      | MUFG BANK LTD/NY            | 0.22% | 11/10/2020       | 50,000,000     | 50,007,000        | A-1          |
| 50,000,000                      | MUFG BANK LTD/NY            | 0.28% | 1/28/2021        | 50,000,000     | 50,016,500        | A-1          |
| 300,000,000                     | NATIONAL BANK OF CANADA (2) | 0.38% | 10/8/2021        | 300,000,000    | 300,000,000       | A-1          |
| 150,000,000                     | NORDEA BANK ABP NEW YORK    | 0.09% | 10/1/2020        | 150,000,000    | 150,000,000       | A-1+         |
| 94,374,000                      | NORDEA BANK ABP NEW YORK    | 0.06% | 10/1/2020        | 94,374,000     | 94,374,000        | A-1+         |
| 50,000,000                      | NORDEA BANK ABP NEW YORK    | 0.27% | 10/8/2020        | 50,000,000     | 50,000,000        | A-1+         |
| 35,000,000                      | NORDEA BANK ABP NEW YORK    | 0.24% | 12/14/2020       | 35,000,000     | 35,007,700        | A-1+         |
| 25,000,000                      | NORDEA BANK ABP NEW YORK    | 0.18% | 2/26/2021        | 25,000,000     | 25,002,000        | A-1+         |
| 40,000,000                      | NORDEA BANK ABP NEW YORK    | 0.19% | 3/15/2021        | 40,000,000     | 40,005,600        | A-1+         |
| 100,000,000                     | NRW.BANK                    | 0.09% | 10/5/2020        | 99,999,056     | 99,999,000        | A-1+         |
| 150,000,000                     | NRW.BANK                    | 0.13% | 11/9/2020        | 149,978,875    | 149,980,500       | A-1+         |
| 48,900,000                      | NRW.BANK                    | 0.13% | 11/13/2020       | 48,892,407     | 48,892,665        | A-1+         |
| 75,000,000                      | NRW.BANK                    | 0.18% | 11/24/2020       | 74,979,750     | 74,984,250        | A-1+         |
| 75,000,000                      | NRW.BANK                    | 0.18% | 12/2/2020        | 74,976,750     | 74,980,500        | A-1+         |
| 17,800,000                      | ROYAL BANK OF CANADA NY     | 0.28% | 10/30/2020       | 17,829,165     | 17,829,439        | A-1+         |
| 25,000,000                      | ROYAL BANK OF CANADA NY     | 0.75% | 10/20/2020       | 25,000,000     | 25,009,000        | A-1+         |
| 25,000,000                      | ROYAL BANK OF CANADA NY     | 0.25% | 12/9/2020        | 25,046,868     | 25,055,500        | A-1+         |
| 20,000,000                      | ROYAL BANK OF CANADA NY     | 0.20% | 3/24/2021        | 20,000,000     | 20,000,200        | A-1+         |
| 50,000,000                      | ROYAL BANK OF CANADA NY     | 0.19% | 3/8/2021         | 50,000,000     | 50,000,000        | A-1+         |
| 325,000,000                     | SCOTIA BANK (2)             | 0.35% | 10/8/2021        | 325,000,000    | 325,000,000       | A-1          |
| 100,000,000                     | SVENSKA HANDELSBANKEN NY    | 0.05% | 10/1/2020        | 100,000,000    | 100,000,000       | A-1+         |
| 50,000,000                      | SVENSKA HANDELSBANKEN NY    | 0.26% | 12/15/2020       | 50,000,000     | 50,013,500        | A-1+         |

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|---|--------------------------|-------|------------------|----------------------|----------------------|--------------|
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.24% | 1/6/2021         | 50,000,000           | 50,011,000           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.23% | 1/27/2021        | 50,000,000           | 50,008,500           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.19% | 2/3/2021         | 50,000,000           | 50,001,500           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.19% | 2/16/2021        | 50,000,000           | 50,002,000           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.18% | 3/1/2021         | 50,000,000           | 50,000,000           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.20% | 3/10/2021        | 50,000,000           | 50,003,500           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY | 0.20% | 3/22/2021        | 50,000,000           | 50,003,000           | A-1+         |
| 50,000,000  | TORONTO DOMINION BANK    | 0.22% | 10/8/2020        | 50,000,000           | 50,005,500           | A-1+         |
| 50,000,000  | TORONTO DOMINION BANK    | 0.12% | 10/30/2020       | 49,995,167           | 49,995,000           | A-1+         |
| 300,000,000   | TORONTO DOMINION BANK(2) | 0.40% | 7/1/2020         | 300,000,000          | 300,000,000          | A-1+         |
| <u>4,561,005,000</u>                                    |                          |       |                  | <u>4,560,854,246</u> | <u>4,561,044,657</u> |              |
| <b>Bank Deposit Instruments with Government Backing</b> |                          |       |                  |                      |                      | <b>4.1%</b>  |
| 50,000,000  | BERKSHIRE BANK (2,3)     | 0.30% | 7/1/2020         | 50,000,000           | 50,000,000           | N/A          |
| 200,000,000   | CITIZENS BANK (2,3)      | 0.18% | 7/1/2020         | 200,000,000          | 200,000,000          | A-2          |
| 50,000,000  | FICA C/D (2,3)           | 0.10% | 7/1/2020         | 50,000,000           | 50,000,000           | N/A          |
| 150,000,000   | SANTANDER BANK (2,3)     | 0.15% | 7/1/2020         | 150,000,000          | 150,000,000          | A-2          |
| <u>450,000,000</u>                                      |                          |       |                  | <u>450,000,000</u>   | <u>450,000,000</u>   |              |
| <b>Commercial Paper and Corporate Notes</b>             |                          |       |                  |                      |                      | <b>4.7%</b>  |
| 39,000,000  | APPLE INC                | 0.08% | 10/19/2020       | 38,998,440           | 38,998,440           | A-1+         |
| 35,000,000  | EXXON MOBIL CORP         | 0.19% | 3/24/2021        | 34,967,858           | 34,969,550           | A-1+         |
| 25,000,000  | EXXON MOBIL CORP         | 0.21% | 2/3/2021         | 24,982,205           | 24,987,000           | A-1+         |
| 25,000,000  | EXXON MOBIL CORP         | 0.23% | 4/1/2021         | 24,970,931           | 24,977,000           | A-1+         |
| 25,000,000  | EXXON MOBIL CORP         | 0.19% | 4/12/2021        | 24,974,535           | 24,975,000           | A-1+         |
| 25,000,000  | EXXON MOBIL CORP         | 0.23% | 10/6/2020        | 24,999,201           | 24,999,750           | A-1+         |
| 50,000,000  | EXXON MOBIL CORP         | 0.23% | 3/23/2021        | 49,944,736           | 49,956,500           | A-1+         |
| 50,000,000  | EXXON MOBIL CORP         | 0.20% | 3/23/2021        | 49,951,944           | 49,956,500           | A-1+         |
| 50,000,000  | EXXON MOBIL CORP         | 0.20% | 3/26/2021        | 49,952,333           | 49,956,000           | A-1+         |
| 25,000,000  | EXXON MOBIL CORP         | 0.20% | 4/30/2021        | 24,970,694           | 24,972,000           | A-1+         |
| 39,150,000  | EXXON MOBIL CORP         | 0.09% | 10/1/2020        | 39,150,000           | 39,150,000           | A-1+         |
| 50,000,000  | NATL SEC CLEARING CORP   | 0.10% | 11/6/2020        | 49,995,000           | 49,995,500           | A-1+         |
| 75,000,000  | NATL SEC CLEARING CORP   | 0.10% | 11/6/2020        | 74,992,500           | 74,993,250           | A-1+         |
| <u>513,150,000</u>                                      |                          |       |                  | <u>512,850,378</u>   | <u>512,886,490</u>   |              |
| <b>Government Securities</b>                            |                          |       |                  |                      |                      | <b>37.6%</b> |
| 25,000,000  | FANNIE MAE               | 0.18% | 1/1/2020         | 25,000,000           | 25,015,317           | AA+          |
| 40,000,000  | FED FARM CRD DISCOUNT NT | 0.08% | 11/3/2020        | 39,997,067           | 39,997,433           | AA+          |
| 13,000,000  | FED FARM CRD DISCOUNT NT | 0.20% | 5/25/2021        | 12,982,956           | 12,990,626           | AA+          |
| 125,000,000   | FED HOME LN DISCOUNT NT  | 0.07% | 11/10/2020       | 124,990,278          | 124,990,278          | AA+          |
| 50,000,000  | FED HOME LN DISCOUNT NT  | 0.11% | 12/2/2020        | 49,990,528           | 49,992,250           | AA+          |
| 100,000,000   | FED HOME LN DISCOUNT NT  | 0.10% | 12/4/2020        | 99,982,222           | 99,984,000           | AA+          |
| 50,000,000  | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 50,000,000           | 49,975,248           | AA+          |
| 50,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 49,995,726           | 50,024,687           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.45% | 1/1/2020         | 25,085,491           | 25,083,548           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 25,000,000           | 25,042,234           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 25,000,000           | 25,036,434           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 25,000,000           | 25,009,297           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 25,000,000           | 25,039,504           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 25,000,000           | 25,039,574           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 25,000,000           | 25,008,106           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 25,000,000           | 25,044,230           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.26% | 1/1/2020         | 24,999,256           | 25,007,520           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,999,211           | 25,020,770           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.25% | 1/1/2020         | 24,998,811           | 25,015,318           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 24,998,621           | 24,994,459           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,998,164           | 25,006,262           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,998,161           | 25,006,262           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,997,868           | 25,039,574           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,995,824           | 25,039,504           | AA+          |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,983,347           | 25,006,262           | AA+          |

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| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 24,982,025     | 25,009,297        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 24,978,423     | 25,012,344        | AA+    |
| 20,000,000  | FEDERAL FARM CREDIT BANK | 0.15% | 1/1/2020         | 20,000,000     | 19,993,105        | AA+    |
| 20,000,000  | FEDERAL FARM CREDIT BANK | 0.25% | 1/1/2020         | 20,000,000     | 20,009,184        | AA+    |
| 20,000,000  | FEDERAL FARM CREDIT BANK | 0.15% | 1/1/2020         | 20,000,000     | 20,004,758        | AA+    |
| 15,000,000  | FEDERAL FARM CREDIT BANK | 0.26% | 1/1/2020         | 15,000,000     | 15,030,364        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.24% | 1/1/2020         | 10,001,328     | 10,007,325        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 10,000,000     | 10,004,060        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.14% | 1/1/2020         | 10,000,000     | 10,002,076        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.24% | 1/1/2020         | 9,999,504      | 10,004,976        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 9,972,372      | 10,003,719        | AA+    |
| 8,000,000   | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 8,000,000      | 8,007,169         | AA+    |
| 7,500,000   | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 7,499,835      | 7,500,692         | AA+    |
| 5,600,000   | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 5,603,564      | 5,605,381         | AA+    |
| 9,475,000   | FEDERAL FARM CREDIT BANK | 0.19% | 10/13/2020       | 9,474,460      | 9,477,539         | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.14% | 10/19/2020       | 24,999,932     | 24,999,087        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.15% | 10/28/2020       | 9,996,768      | 10,001,156        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 6/23/2021        | 24,995,880     | 25,004,277        | AA+    |
| 50,000,000  | FEDERAL HOME LOAN BANK   | 0.17% | 1/1/2020         | 50,000,000     | 50,009,547        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.20% | 1/1/2020         | 25,000,000     | 25,001,223        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.11% | 1/1/2020         | 25,000,000     | 25,001,620        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.14% | 1/1/2020         | 25,000,000     | 25,004,235        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.16% | 1/1/2020         | 25,000,000     | 25,004,728        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.16% | 1/1/2020         | 25,000,000     | 25,000,175        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.16% | 1/1/2020         | 25,000,000     | 25,000,175        | AA+    |
| 22,000,000  | FEDERAL HOME LOAN BANK   | 0.19% | 1/1/2020         | 22,000,000     | 22,017,811        | AA+    |
| 20,000,000  | FEDERAL HOME LOAN BANK   | 0.12% | 1/1/2020         | 20,000,000     | 20,001,893        | AA+    |
| 14,000,000  | FEDERAL HOME LOAN BANK   | 0.19% | 1/1/2020         | 14,000,000     | 14,000,239        | AA+    |
| 13,000,000  | FEDERAL HOME LOAN BANK   | 0.15% | 1/1/2020         | 13,000,000     | 13,003,629        | AA+    |
| 6,100,000   | FEDERAL HOME LOAN BANK   | 0.14% | 1/1/2020         | 6,098,266      | 6,101,033         | AA+    |
| 5,000,000   | FEDERAL HOME LOAN BANK   | 0.15% | 1/1/2020         | 5,000,000      | 5,001,396         | AA+    |
| 10,000,000  | FEDERAL HOME LOAN BANK   | 1.82% | 10/1/2020        | 10,000,000     | 10,000,000        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.15% | 10/26/2020       | 25,000,000     | 25,001,125        | AA+    |
| 50,000,000  | FEDERAL HOME LOAN BANK   | 0.12% | 10/28/2020       | 49,999,903     | 49,999,916        | AA+    |
| 8,500,000   | FEDERAL HOME LOAN BANK   | 1.65% | 10/28/2020       | 8,499,843      | 8,509,446         | AA+    |
| 5,000,000   | FEDERAL HOME LOAN BANK   | 1.65% | 10/28/2020       | 4,999,926      | 5,005,557         | AA+    |
| 2,000,000   | FEDERAL HOME LOAN BANK   | 1.63% | 12/11/2020       | 2,000,940      | 2,006,861         | AA+    |
| 15,000,000  | FEDERAL HOME LOAN BANK   | 1.56% | 2/3/2021         | 14,997,151     | 15,071,621        | AA+    |
| 17,000,000  | FEDERAL HOME LOAN BANK   | 0.12% | 2/17/2021        | 17,000,153     | 16,996,264        | AA+    |
| 15,000,000  | FREDDIE MAC              | 0.22% | 1/1/2020         | 15,000,000     | 15,018,102        | AA+    |
| 5,900,000   | FREDDIE MAC              | 1.66% | 11/17/2020       | 5,901,625      | 5,913,491         | AA+    |
| 50,000,000  | TREASURY BILL            | 0.06% | 10/1/2020        | 50,000,000     | 50,000,000        | A-1+   |
| 200,000,000 | TREASURY BILL            | 0.05% | 10/6/2020        | 199,998,542    | 199,998,160       | A-1+   |
| 200,000,000 | TREASURY BILL            | 0.06% | 10/6/2020        | 199,998,333    | 199,998,160       | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.09% | 10/6/2020        | 99,998,750     | 99,999,080        | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.07% | 10/13/2020       | 99,997,667     | 99,997,458        | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.10% | 10/13/2020       | 99,996,833     | 99,997,458        | A-1+   |
| 200,000,000 | TREASURY BILL            | 0.07% | 10/15/2020       | 199,994,944    | 199,993,972       | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.14% | 10/20/2020       | 99,992,611     | 99,996,042        | A-1+   |
| 200,000,000 | TREASURY BILL            | 0.07% | 10/22/2020       | 199,991,833    | 199,990,374       | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.10% | 10/22/2020       | 99,994,167     | 99,995,187        | A-1+   |
| 250,000,000 | TREASURY BILL            | 0.09% | 10/27/2020       | 249,984,653    | 249,986,008       | A-1    |
| 100,000,000 | TREASURY BILL            | 0.09% | 10/27/2020       | 99,993,428     | 99,994,403        | A-1    |
| 50,000,000  | TREASURY BILL            | 0.09% | 10/27/2020       | 49,996,660     | 49,997,202        | A-1    |
| 100,000,000 | TREASURY BILL            | 0.08% | 11/5/2020        | 99,992,222     | 99,991,493        | A-1+   |
| 200,000,000 | TREASURY BILL            | 0.11% | 11/10/2020       | 199,976,667    | 199,982,778       | A-1+   |
| 25,000,000  | TREASURY BILL            | 0.18% | 11/10/2020       | 24,995,000     | 24,997,847        | A-1+   |
| 50,000,000  | TREASURY BILL            | 0.10% | 11/19/2020       | 49,993,194     | 49,993,875        | A-1+   |
| 100,000,000 | TREASURY BILL            | 0.10% | 12/3/2020        | 99,982,500     | 99,983,375        | A-1+   |
| 150,000,000 | TREASURY BILL            | 0.11% | 12/17/2020       | 149,966,313    | 149,970,323       | A-1+   |

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF September 30, 2020 (UNAUDITED)**

| Par                          | Issuer                          | YTM   | Reset / Maturity | Amortized Cost           | Fair Market Value        | Rating       |
|------------------------------|---------------------------------|-------|------------------|--------------------------|--------------------------|--------------|
| 100,000,000                  | TREASURY BILL                   | 0.10% | 12/24/2020       | 99,976,667               | 99,976,667               | A-1+         |
| 50,000,000                   | TREASURY BILL                   | 0.11% | 2/18/2021        | 49,978,611               | 49,980,556               | A-1+         |
| 20,000,000                   | US TREASURY FRN                 | 0.32% | 1/1/2020         | 19,997,886               | 20,036,621               | A-1+         |
| 25,000,000                   | US TREASURY N/B                 | 1.67% | 12/31/2020       | 25,043,189               | 25,139,320               | A-1+         |
| <u>4,147,075,000</u>         |                                 |       |                  | <u>4,146,836,096</u>     | <u>4,147,751,642</u>     |              |
| <b>Repurchase Agreements</b> |                                 |       |                  |                          |                          | <b>12.3%</b> |
| 455,510,000                  | BANK OF AMERICA SECURITIES REPO | 0.06% | 10/1/2020        | 455,510,000              | 455,510,000              | A-1          |
| 900,000,000                  | RBC SECURITIES REPO             | 0.07% | 10/1/2020        | 900,000,000              | 900,000,000              | A-1+         |
| <u>1,355,510,000</u>         |                                 |       |                  | <u>1,355,510,000</u>     | <u>1,355,510,000</u>     |              |
| <b>\$ 11,026,740,000</b>     |                                 |       |                  | <b>\$ 11,026,050,720</b> | <b>\$ 11,027,192,790</b> |              |

**Fund Summary Statistics and Notes**

|  |                  |
|--|------------------|
| Amortized Cost                               | \$11,026,050,720 |
| Fair market value                            | \$11,027,192,790 |
| Shares Outstanding                           | \$10,948,520,615 |
| Fund Net Asset Value (4)                     | \$1.01           |
| Effective 7-Day Net Yield (5)                | 0.09%            |
| Effective 7-Day Gross Yield                  | 0.20%            |
| WAM(R) (6)                                   | 31 Days          |
| WAM(F) (7)                                   | 70 Days          |
| Ratio of Fair Market Value to Amortized Cost | 1.0001           |

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, and Citizens Bank N.A. deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh and Boston guaranteeing principal amount.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) Includes approximately 2-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund. Gross Yield is prior to reserve transfers, after operating expenses.

(6) Weighted average maturity to the next reset date.

(7) Weighted average maturity to final maturity date.